

IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

In the application of: **BRENNAN**)
)
Application No.: **FILED HEREWITH**)
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Filed: **February 20, 2004**)
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For: **Method for analyzing trade data**)
)
Atty Doc.: **0250-0001**)

Commissioner For Patents
Mail Stop Patent Application
P.O. Box 1450
Alexandria, VA 22313-1450

INFORMATION DISCLOSURE STATEMENT

Sir,

Pursuant to the duty to disclose under 37 CFR 1.56, Applicant submits herewith information for consideration by the Examiner.

The submission of this information is only for the purpose of providing a complete record and is not intended to be construed as an admission that the information antedates the claimed invention, or as an admission that the information is material to patentability or relevant or analogous to the field of the invention.

The right to establish an invention date earlier than the filing date of the claimed invention, and the right to establish that the information is not material to patentability or relevant or analogous to the field of the invention is hereby reserved.

This submission shall not be construed to mean that a search has been made or that there exists no other information as defined under 37 CFR 1.56(a).

It is requested that the Examiner give full consideration to the information identified on the attached Form PTO-1449, and make it of record in this application.

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Substitute for form 1449/PTO

**INFORMATION DISCLOSURE
STATEMENT BY APPLICANT**

(Use as many sheets as necessary)

Complete if Known

Application Number	Filed herewith
Filing Date	February 20, 2004
First Named Inventor	David T. BRENNAN
Art Unit	
Examiner Name	
Attorney Docket Number	0250-0001

Sheet 1 of 3

U. S. PATENT DOCUMENTS

Examiner Initials*	Cite No. ¹	Document Number	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, Where Relevant Passages or Relevant Figures Appear
		Number-Kind Code ² (if known)			
		US- 5,819,237	10/6/1998	Mark B. Garman	
		US- 6,513,019	1/28/2003	Charles J. Lewis	
		US- 6,510,419	1/21/2003	Joseph G. Gatto	
		US- 6,658,393	12/2/2003	Basch et al.	
		US- 5,414,838	5/9/1995	Kolton et al.	
		US- 6,012,042	1/4/2000	Black et al.	
		US- 4,989,141	1/29/1991	Lyons et al.	
		US- 6,026,381	2/15/2000	Barton, III et al.	
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FOREIGN PATENT DOCUMENTS

Examiner Initials*	Cite No. ¹	Foreign Patent Document	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, Where Relevant Passages Or Relevant Figures Appear	T ⁶
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This collection of information is required by 37 CFR 1.97 and 1.98. The information is required to obtain or retain a benefit by the public which is to file (and by the USPTO to process) an application. Confidentiality is governed by 35 U.S.C. 122 and 37 CFR 1.14. This collection is estimated to take 2 hours to complete, including gathering, preparing, and submitting the completed application form to the USPTO. Time will vary depending upon the individual case. Any comments on the amount of time you require to complete this form and/or suggestions for reducing this burden, should be sent to the Chief Information Officer, U.S. Patent and Trademark Office, P.O. Box 1450, Alexandria, VA 22313-1450. DO NOT SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. SEND TO: Commissioner for Patents, P.O. Box 1450, Alexandria, VA 22313-1450.

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Substitute for form 1449/PTO INFORMATION DISCLOSURE STATEMENT BY APPLICANT (Use as many sheets as necessary)		Complete if Known	
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		Filing Date	February 20, 2004
		First Named Inventor	David BRENNAN
		Art Unit	
		Examiner Name	
Sheet 2 of 3	Attorney Docket Number	0250-0001	

NON PATENT LITERATURE DOCUMENTS			
Examiner Initials*	Cite No. ¹	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published.	T ²
		"Chicago Board of Trade Option Data File," January 23, 2003, Chicago Board of Trade, Chicago, IL.	
		"Chicago Board of Trade Option End of Day Data File," January 23, 2003, Chicago Board of Trade, Chicago, IL.	
		"Chicago Board of Trade Liquidity Databank (LDB) Data File," Jan. 23, 2003, Chicago Board of Trade, Chicago, IL.	
		"Chicago Board of Trade Option Open Interest Data File," January 23, 2003, Chicago Board of Trade, Chicago, IL.	
		"Yahoo Finance Technical Analysis," http://finance.yahoo.com , accessed Feb. 19, 2004.	
		"OptionVue5 Demonstration," http://www.optionvue.com , accessed Jan. 20, 2004.	
		"Bloomberg Financial Data Services", July 2003, Bloomberg, New York, NY.	
		"CFTC Commitments of Traders Long Report - CBT (Futures Only)," http://www.cftc.gov , acc'd 2/19/04	
		"CFTC Commitments of Traders Long Report - CBT (Combined), http://www.cftc.gov , acc'd 2/19/04	
		"CME S&P Options Close-Dec 19," Jan. 2004, Oster Dow Jones, Chicago, IL.	

Examiner Signature	Date Considered
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¹ Applicant's unique citation designation number (optional). ² Applicant is to place a check mark here if English language Translation is attached.

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Sheet 3	of 3	Attorney Docket Number	0250-0001

NON PATENT LITERATURE DOCUMENTS			
Examiner Initials*	Cite No. ¹	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published.	T ²
		"Capital Flow Software," http://www.steidlmayer.com , accessed 2/20/04, Steidlmayer Software, Inc., <i>Chicago, IL.</i>	
		"Chapter 6: CBOT Market Profile and Liquidity Data Bank," Feb. 2004, Chicago Board of Trade, Chicago, <i>IL.</i>	

Examiner Signature		Date Considered	
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